



j-Bonds High/Low Report

High/Low for 06/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/02/2007	R153 jBond	8.0900	8.0450	(0.56)	0.00	0.00	0.00
06/02/2007	R157 jBond	7.7100	7.6800	(0.39)	0.00	0.00	0.00
06/02/2007	R186 jBond	7.3900	7.3600	(0.41)	0.00	0.00	0.00
06/02/2007	R194 jBond	8.7650	8.7700	0.06	0.00	0.00	0.00
06/02/2007	R196 jBond	8.5950	8.6100	0.17	0.00	0.00	0.00
06/02/2007	R201 jBond	7.7150	7.6850	(0.39)	0.00	0.00	0.00
06/02/2007	R203 jBond	7.6100	7.5700	(0.53)	0.00	0.00	0.00
06/02/2007	R204 jBond	7.5750	7.5400	(0.46)	0.00	0.00	0.00
06/02/2007	R206 jBond	7.7300	7.7280	(0.03)	0.00	0.00	0.00
06/02/2007	R207 jBond	7.5000	7.4750	(0.33)	0.00	0.00	0.00
Grand Total:							0.00